

9/15/08
(98)

ASSETS

Gov & Ag	\$40.0
Commercial Paper	1.1
Mortgages	2.9
Total Corp Debt	5.0
Corp Equity	8.9
Derivatives	4.6
Cash	0.7
Total	\$63.2

Collateralized ST Agr	10.0
Receivables	0.0
Other Assets	0.0
Inv In Con Subs	0.0
Due From Subs	0.0
Total	10.0

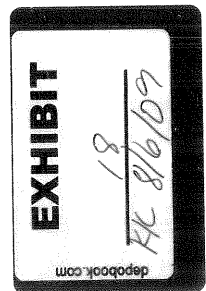
Adj. Total Assets	\$73.15
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LIABILITIES

ST Borrowings	\$0.0
Gov & Ag	35.0
Commercial Paper	0.0
Mortgages	0.0
Corp Debt	2.1
Corp Equities	6.3
Derivatives	4.5
Total	\$47.9

Collateralized ST Fund	21.0
Payables	0.0
Deposits	0.0
Due To Subs	0.0
Sub Notes	0.0
Total	21.0

Total	68.9
Cure pmt	2.25
Comp	2.0
Total	\$73.15



CONFIDENTIAL

9/15/2008
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